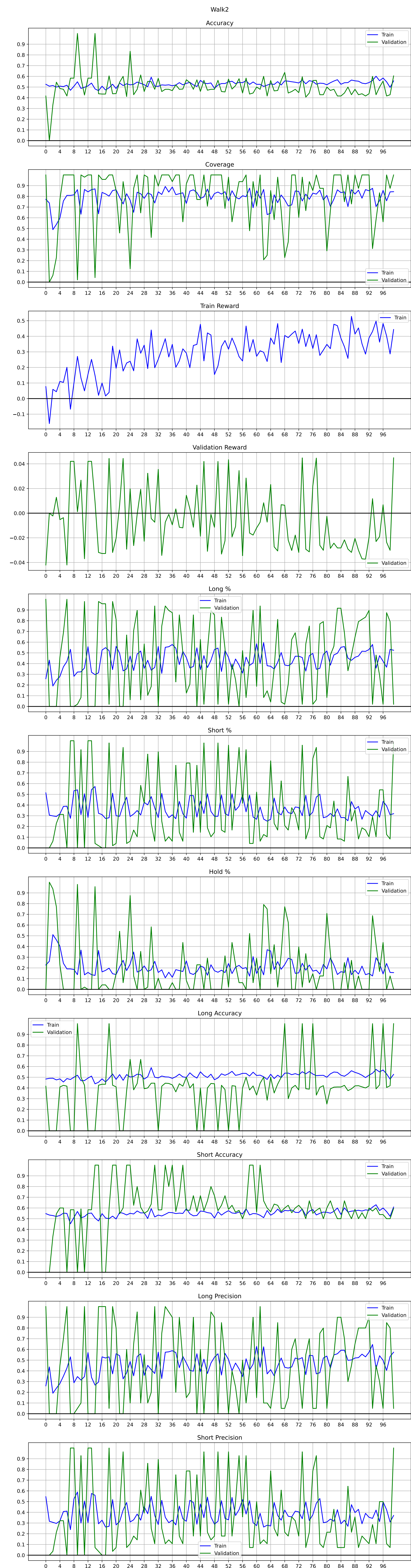
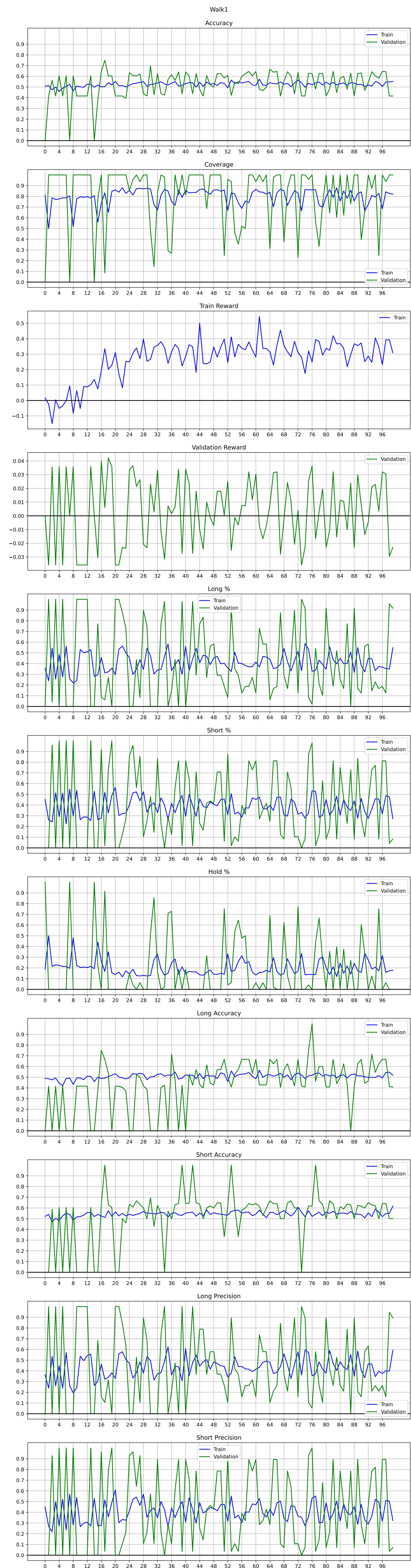


Esperimento SP500 5 (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 5 Years
Validation length: 6 Months
Test length: 6 Months
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0	0	0	0	0.0	
sum	0	0	0	0	0.0	

90% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	-0.0	0	1	-0.01	0.02	0.0
sum	-0.0	0	1	-0.01	0.01	0.0

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0	0	0	0	0.0	
1	0.0	2	1	0.02	0.1	0.67
sum	0.0	2	1	0.02	0.05	0.67

80% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.0	1	2	0.02	0.05	0.33
1	-0.0	1	3	-0.03	0.07	0.25
sum	-0.0	2	5	-0.02	0.06	0.29

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	2	2	-0.01	0.13	0.5
1	0.0	4	2	0.04	0.2	0.67
sum	0.0	6	4	0.03	0.17	0.6

70% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.0	3	7	0.01	0.17	0.3
1	-0.0	3	4	-0.03	0.12	0.43
sum	-0.0	6	11	-0.02	0.14	0.35

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	3	4	-0.01	0.23	0.43
1	0.0	4	8	0.03	0.4	0.33
sum	0.0	7	12	0.02	0.32	0.37

60% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	4	11	-0.01	0.25	0.27
1	-0.0	6	10	-0.04	0.27	0.38
sum	-0.0	10	21	-0.05	0.26	0.32

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	5	6	-0.02	0.37	0.45
1	0.0	5	10	0.03	0.5	0.33
sum	0.0	10	16	0.01	0.43	0.38